DUIS: - DIFFERENTIATION UNDER INTEGRAL SIGN

DUIS rule 1:

If
$$I(\alpha) = \int_a^b f(x, \alpha) dx$$
, then $\frac{dl}{da} = \int_a^b \frac{\partial}{\partial a} f(x, \alpha) dx$

DUIS rule 2:

If I(a)= $\int_{a(\alpha)}^{b(\alpha)} f(x, \alpha) dx$ where a and b are the f(α)

$$\frac{dl}{da} = \int_{a(\alpha)}^{b(\alpha)} \frac{\partial}{\partial a} f(x, \alpha) dx + f(b, \alpha) \frac{db}{d\alpha} - f(a, \alpha) \frac{da}{d\alpha}$$

Error Function:-

1) Error Function :-

$$\operatorname{erf}(\mathbf{x}) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du$$

2) Complementary error function

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_{x}^{\infty} e^{-u^{2}} du$$

- 3) $\operatorname{erf}(\infty)=1$
- 4) erf(0)=0

5)
$$erf(x)+erfc(x)=1$$

6)
$$erf(-x)=-erf(x)$$

7)
$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \left[x - \frac{x^3}{3} + \frac{x^5}{10} - \frac{x^7}{42} + \cdots \right]$$

Curve Tracing

Equation of curve	Formula for integral
	calculus:
y = f(x)	$s = \int_{s1}^{s2} \sqrt{1 + (\frac{dy}{dx})^2 dx}$
	$\int_{s_1} \sqrt{dx'}$
x = g(y)	$s = \int_{y_1}^{y_2} \sqrt{1 + (\frac{dx}{dy})^2 dy}$
$x=f_1(t),$	$\int_{0}^{t^{2}} dy dx$
$y = f_2(t)$	$s = \int_{t1}^{t2} \sqrt{\left(\frac{dy}{dt}\right)^2 + \left(\frac{dx}{dt}\right)^2} dt$

$r = f(\theta)$	$s = \int_{\theta 1}^{\theta 2} \sqrt{r^2 + (\frac{dr}{d\theta})^2 d\theta}$
$\theta = f(r)$	$s = \int_{r_1}^{r_2} \sqrt{1 + r^2 \left(\frac{d\theta}{dr}\right)^2 dr}$